

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

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In re: : Chapter 11
: Case No. 08-13555 (SCC)
LEHMAN BROTHERS HOLDINGS INC., *et al.*, :
: Debtors. :
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**ORDER APPROVING (I) MOTION TO RENEW MOTION TO ALLOW
DISCLOSURE OF DERIVATIVES QUESTIONNAIRES PURSUANT TO
SECTION 107(A) OF THE BANKRUPTCY CODE AND (II) REDACTION
PROCEDURES APPLICABLE TO CERTAIN PARTIES**

Upon the Motion to Renew the Motion to Allow Disclosure of the Derivatives Questionnaires Pursuant to Section 107(a) of the Bankruptcy Code (the “Motion”),¹ dated October 30, 2015, of Lehman Brothers Holdings Inc. (“LBHI”), as Plan Administrator under the Modified Third Amended Joint Chapter 11 Plan of Lehman Brothers Holdings Inc. and Its Affiliated Debtors, and on behalf of its affiliates (collectively, “Lehman”); and the Court having previously entered an order dated June 9, 2015 [Docket No. 49936] (the “Initial Order”) allowing disclosure of derivatives questionnaires as to parties that did not object (the “Non-Objecting Parties”) to the Motion to Allow Disclosure of Derivatives Questionnaires Pursuant to Section 107(a) of the Bankruptcy Code [Docket No. 48939] (the “Initial Motion”); and the Court having jurisdiction to consider the Motion and the relief requested therein pursuant to 28 U.S.C. §§ 157 and 1334 and the Amended Standing Order of Reference M-431, dated January 31, 2012 (Preska, Loretta C.J.); and venue being proper before this Court pursuant to 28 U.S.C. §§ 1408 and 1409; and due and proper notice of the motion having been provided in accordance with the procedures

¹ Unless otherwise defined herein, capitalized terms used herein shall have the meanings ascribed thereto in the Motion.

set forth in the Second Amended Order Implementing Certain Notice and Case Management Procedures entered June 17, 2010 [Dkt. No 9635] (the “Case Management Order”) to (i) the United States Trustee for the Southern District of New York; (ii) the attorneys for the Official Committee of Unsecured Creditors; (iii) the Securities and Exchange Commission; (iv) the Internal Revenue Service; (v) the United States Attorney for the Southern District of New York; (vi) all parties who have requested notice in these chapter 11 cases; and (vii) all parties who filed an objection to the Initial Motion; and it appearing that no other or further notice need be provided; and the Court having reviewed and considered the Motion and any exhibits filed in support thereof, the responses and objections thereto, and Lehman’s reply (the “Reply”) in support of the Motion; and Lehman having engaged in further negotiations and discussions with the objecting parties in an effort to resolve their objections; and Lehman having proposed to the parties that filed objections to the Motion to resolve these objections by establishing (i) certain use and confidentiality procedures to apply to the use of the Derivatives Questionnaires (the “Confidentiality Procedures”; parties that agree to the Confidentiality Procedures are hereinafter referred to as the “Confidentiality Parties”) as one alternative to resolve the objections to the Motion, and, (ii) as a second alternative, certain procedures for parties that are willing to redact their Derivatives Questionnaires (the “Redacting Parties”)¹; together with the Confidentiality Parties, the “Settling Parties”), to redact certain information contained in their Derivatives Questionnaires, subject to the following terms and conditions (the “Redaction Procedures”):

(a) Redacting Parties are authorized to and will be afforded the opportunity during the thirty (30) day period following entry of this order (the “Redaction Period”) to redact their respective Derivatives Questionnaires for the sole purpose of removing (i) information concerning the identity of the Redacting Party, including the name of the party that filed the Derivatives Questionnaire, of any of its current or former affiliates, clients and customers, of any current or former employee of any of the foregoing, and

¹ The Redacting Parties are identified on Schedule I annexed hereto.

any other non-substantive identifying information that would, with the application of minimal effort, permit someone to identify the Redacting Party; (ii) the entirety of any settlement/termination agreements; and (iii) information concerning the identity of current or former employees of third-party entities who are identified in the counterparty's Derivatives Questionnaire. To facilitate the redaction process, at the direction of Lehman, Epiq Bankruptcy Solutions, LLC ("Epiq") will upload electronic copies of each Redacting Party's Derivatives Questionnaire to a virtual data room ("VDR"). Epiq and/or Lehman will provide each Redacting Party a link to access the VDR, along with login information specific to the Redacting Party so that the Redacting Party may access only those the folders containing its Derivatives Questionnaire(s). The Redacting Party will then be able to download copies of its Derivatives Questionnaire(s), redact them in accordance with the Redaction Procedures, and upload the redacted Derivatives Questionnaire(s) to the appropriate VDR folder. The Redacting Party or its representative shall notify Epiq when the redaction process has been completed;

(b) other than as set forth in the forgoing paragraph (a), the Derivatives Questionnaires may not be redacted, including but not limited to redaction of any information in the Derivatives Questionnaires concerning transaction data and details, and valuation information;

(c) as part of the redaction process, Lehman shall assign to each Redacting Party an industry designation ("Industry Designation") using one of the designations set forth on Exhibit A to this Order, as well as a corresponding, confidential three-letter industry code ("Industry Code"), and each Redacting Party will be required to confirm the Industry Designation assigned by Lehman, or provide an accurate Industry Designation for itself if the Industry Designation assigned by Lehman is inaccurate;

(d) any Redacting Party that fails to confirm a correct Industry Designation shall not be entitled to redact its Derivatives Questionnaire(s);

(e) Lehman may use the redacted Derivatives Questionnaires as discovery materials, and produce them to counterparties, in connection with litigation, mediation, arbitration, negotiation, and settlement (each herein a "Proceeding") under general protective orders or agreements that prohibit the receiving parties from using the materials outside the Proceeding ("Receiving Parties");

(f) to facilitate use of redacted Derivatives Questionnaires, each Redacting Party shall be required to add the appropriate Industry Code to the top right corner of the first page of each redacted Derivatives Questionnaire, in fourteen-point Times Roman bold typeface, as follows:

Industry Code: [XYZ];

(g) to protect the anonymity of the parties that submit redacted Derivatives Questionnaires, while preserving the utility of the Industry Designations, Lehman will

maintain a confidential key (the “Key”) that identifies what Industry Designation corresponds to a particular Industry Code;

(h) Lehman may provide a copy of the Key to Receiving Parties, solely for use in connection with a Proceeding, under general protective orders or agreements that prohibit the Receiving Parties from using the materials outside the Proceeding. Lehman or any Receiving Party may file the Key (or any portion thereof) under seal if necessary in connection with any Proceeding;

(i) Lehman may also disclose to Lehman entities under non-LBHI administration (the “Non-LBHI Entities”) the redacted Derivatives Questionnaire and the Key for the Non-LBHI Entities to use in the litigation, mediation, arbitration, negotiation, and settlement of claims only under general protective orders or agreements that prohibit the Non-LBHI Entities from using the materials outside the Proceeding so long as the Non-LBHI Entities agree in writing to abide by same procedures set forth for Lehman’s use and disclosure in (e) and (h) above;

(j) Lehman may also disclose to only those Non-LBHI Entities that have entered into the written agreement described in paragraph (i) above the actual identity of the Redacting Party who submitted a Derivatives Questionnaire, for them to use in the litigation, mediation, arbitration, negotiation, and settlement of claims only under general protective orders or agreements that prohibit the Non-LBHI Entities from using the information outside the Proceeding. The identity of that Redacting Party may be disclosed by the Non-LBHI Entities to others in connection with the Proceeding, including but not limited to parties, attorneys, mediators, arbitrators, courts of relevant jurisdiction and any similar entity or authority, only to identify the Default Rate asserted by the Redacting Party with respect to terminated ISDA-based transactions (including any supporting materials used in the calculation of the Default Rate), and the source of that Default Rate;

(k) any Redacting Party that fails to submit to Lehman its Derivatives Questionnaire(s), redacted as described above, and proper Industry Designation within the Redaction Period, shall be deemed to have consented to the production and disclosure of its original, unredacted Derivatives Questionnaire(s), at which point Lehman may use and produce the relevant Derivatives Questionnaire(s) as discovery materials in connection with any Proceeding;

and the Court having determined that as to the Redacting Parties, the Redaction Procedures represent a fair and reasonable compromise that is in the best interests of Lehman and the Redacting Parties; it is hereby

ORDERED that the Motion is granted on the terms and conditions set forth herein, including that the Redaction Procedures are hereby approved for the Redacting Parties, and all objections to the Motion are hereby overruled; and it is further

ORDERED that nothing herein shall modify the relief granted by the Initial Order as to the Non-Objecting Parties; and it is further

ORDERED that notwithstanding anything to the contrary in the Bar Date Order, Lehman is authorized to use, produce and share the redacted Derivatives Questionnaires of the Redacting Parties as discovery materials on the terms and conditions set forth herein, and it is further

ORDERED that this Order shall be effective and enforceable immediately upon entry; and it is further

ORDERED that this Order is without prejudice to the rights of the claimants in litigation currently pending with Lehman to seek additional discovery from Lehman; and it is further

ORDERED that this Court retains jurisdiction to interpret, implement, and enforce the provisions of this Order.

Dated: November 24, 2015
New York, New York

/S/ Shelley C. Chapman
HONORABLE SHELLEY C. CHAPMAN
UNITED STATES BANKRUPTCY JUDGE

Exhibit A

Definitions of Industry Designations

Aerospace – an entity involved in providing air transportation services.

Bank Holding Company – a company that owns or has controlling interest in, one or more banks, including through ownership or control of an intermediate bank holding company, and that is registered with the Board of Governors of the Federal Reserve System.

Commercial Bank – a financial institution whose main business is accepting deposits and making loans, including business, auto and mortgage loans, and offering basic investment products like savings accounts and certificates of deposit.

Broker/Dealer (General) – an entity that engages in the business of trading securities for its own account and on behalf of its customers.

Broker/Dealer (Commodities) – an entity that engages in the business of trading commodities for its own account and on behalf of its customers.

Central Bank – a national bank that does business mainly with a government and with other banks.

College/University – an educational institution.

Commercial Bank (Government Controlled) – a Commercial Bank that is controlled by a government entity rather than non-governmental shareholders.

Dealer General – an entity in the business of buying and selling securities for their own account, whether through a broker or otherwise.

Food/Beverage/Supermarket – an entity engaged in the sale of food and/or beverages.

General Manufacturer – an entity that is engaged in the manufacture of goods.

General Service – an entity that is engaged in providing services.

Government Organization – pertaining to a government entity other than a Municipal government entity.

Hedge Fund – an investment vehicle that (i) pools capital from one or more investors and invests in securities or other investments, (ii) is permitted to use investment strategies that are unavailable to mutual funds, including selling short, leverage, program trading, swaps, arbitrage, and derivatives, and (iii) is exempt from many of the rules and regulations governing other mutual funds.

Hedge Fund Manager – The individual who oversees and makes decisions about the investments in a Hedge Fund.

Individual – an individual investor.

Hospitals (Not for Profit) – an entity involved in providing health care services.

Insurance (Life/Health) – an entity providing life and/or health insurance.

Investment Advisor – a person or group that makes investment recommendations or conducts securities analysis in return for a fee, whether through direct management of client assets or via written publications.

Media – an entity involved in the industry through which news, entertainment, education, data, or promotional messages are disseminated, including via newspapers, magazines, TV, radio, billboards, direct mail, telephone, fax, and internet.

Merchant Bank – a financial institution engaged primarily in accepting foreign bills, advising companies on flotations and takeovers, underwriting new issues, hire-purchase finance, making long-term loans to companies, and managing investment portfolios, funds, and trusts.

Miscellaneous Finance Company – an organization that is not a bank that originates loans for both businesses and consumers, but that does not accept deposits.

Mortgage Banker – an entity whose prime function is to originate mortgage loans and sell them to investors in the secondary mortgage market.

Municipal – pertaining to a local government entity, such as a city or town.

Mutual Fund – an entity, other than a Hedge Fund, operated by a money manager, that is an investment vehicle made up of a pool of funds collected from many investors for the purpose of investing in securities such as stocks, bonds, money market instruments and similar assets.

Retirement/Pension Funds (Private) – a fund established by an employer to pay retirement or pension benefits to employees.

Special Purpose Vehicle – an entity, such as a limited liability company or limited partnership, created for use in connection with a specific transaction or investment.

Sovereign Wealth Fund – a state-owned investment fund or entity.

Trading Company (General) – a company organized to carry on commerce with foreign nations or in overseas territories.

Utility / Energy Company – an entity that (a) maintains the infrastructure for a public service; and/or (b) provides a service such as electricity, natural gas, water, sewage removal, or

telecommunications services; and/or (c) supplies an energy commodity such as crude oil, natural gas, electricity or natural gas liquids.

Schedule I

(Redacting Parties)

1199 National Benefit Fund (NBF-C)
ABN AMRO Bank NV (Stichting Pensioenfonds van de)
Abu Dhabi Investment Authority - EMD (BLK ticker: GULF 3)
American Airlines, Inc.
American Trading and Production Corporation
BAA Pension Trust Company Ltd.
Barclays Global Investors Ascent UK Long Corporate Bond Fund
Barclays Global Investors Liability Solutions Funds Leveraged Euro Fixed 2010-2014 Fund
BGF Emerging Markets Bond Fund (BLK ticker: EMBF)
BGI Alphacredit Investment Grade Bond Portfolio
BGI Eos Limited
BGI Fixed Income Credit Opportunities Fund Ltd.
BGI Fixed Income Global Alpha Fund Ltd.
Bill & Melinda Gates Foundation Trust
BlackRock Advisors, LLC, as agent, on behalf of certain BlackRock Funds
BlackRock Balanced Capital Portfolio of BlackRock Series Fund, Inc.
BlackRock Balanced Capital V.I. Fund of BlackRock Variable Series Funds, Inc.
BlackRock Corporate High Yield Fund III, Inc.
BlackRock Corporate High Yield Fund V, Inc.
BlackRock Corporate High Yield Fund VI, Inc.
BlackRock Corporate High Yield Fund, Inc.
BlackRock Debt Strategies Fund, Inc.
BlackRock Enhanced Dividend Achievers Trust
BlackRock Financial Management (UK) Ltd., as investment advisor for BlackRock European
TMT Strategies Fund
BlackRock Financial Management (UK) Ltd., as investment advisor for US Dollar Core Bond
Fund, a subfund of BlackRock Global Funds
BlackRock Funds II, High Yield Bond Portfolio

BlackRock Funds II, Intermediate Bond Portfolio
BlackRock Funds II, Intermediate Bond Portfolio II
BlackRock Global Opportunities Equity Trust
BlackRock Government Income Portfolio of BlackRock Series Fund, Inc.
BlackRock Government Income V.I. Fund of BlackRock Variable Series Funds, Inc.
BlackRock High Income Fund of BlackRock Bond Fund, Inc.
BlackRock High Income V.I. Fund of BlackRock Variable Series Funds, Inc.
BlackRock High Yield Trust
BlackRock Long Duration Bond Portfolio
BlackRock Multi-Strategy Sub-Trust C of the BlackRock Fixed Income Portable Alpha Master Series Trust
BlackRock Multi-Strategy Sub-Trust GL of the BlackRock Fixed Income Portable Alpha Master Series Trust
BlackRock Multi-Strategy Sub-Trust M of the BlackRock Fixed Income Portable Alpha Master Series Trust
BlackRock Portable Alpha Investment Strategies
BlackRock Real Asset Equity Trust
BlackRock Total Return Portfolio of BlackRock Series Fund, Inc.
BlackRock Total Return V.I. Portfolio of BlackRock Variable Series Funds, Inc.
BlackRock World Income Fund, Inc.
BlackRock World Investment Trust
Blue Chip Multi-Strategy Master Fund LP
Boehringer Ingelheim
BP Cap. Energy Equity Fund Master II, LP
BP Cap. Energy Equity Intl. Hldgs. I, LP
BP Capital Energy Equity Fund, L.P.
BP Capital Energy Fund, L.P.
Brevan Howard Asia Master Fund Limited
Brevan Howard Emerging Markets Strategies Master Fund Limited
Brevan Howard Equity Strategies Master Fund Limited
Brevan Howard Master Fund Limited
Brevan Howard Multi-Strategy Master Fund Limited

Brevan Howard Strategic Opportunities Fund Limited
Bridgewater Associates, Inc.
Bridgewater Associates, LP
BWA/H.E.S.T Australia Ltd.²
C.M. Life Insurance Company
Cascade Investment, L.L.C.
Castlerigg Master Investments Ltd.
CEBFT Russell Fixed Income II Fund
CEBFT Russell Long Duration Fixed Income Fund
CEBFT Russell Multi-Manager Bond Fund
Central States, Southeast & Southwest Areas Pension Fund
Champlain CLO Ltd. c/o Invesco Senior Secured Management, Inc.
Citadel Energy Investments Ltd.
Citadel Equity Master Fund Ltd.
Civil Aviation Authority Pension Scheme
Convexity Capital Master Fund L.P.
Coreplus Bond Fund B
CQS ABS Master Fund Limited
CQS Asia Master Fund Limited
CQS Capital Structure Arbitrage Master Fund Limited
CQS Convertible & Quantitative Strategies Master Fund Limited
CQS Directional Opportunities Master Fund Limited
Daiwa / Schroder Special Fund Series - Schroder Index Linked Capital Protection Fund
(Indian Equity) (AUD) 2007-03
Directors Guild of America-Producer Supplemental Pension Plan
Directors Guild of America-Producer Basic Pension Plan
Drawbridge Global Macro Master Commodities Ltd.

² BWA/H.E.S.T Australia Ltd.; TfL Pension Fund, by Bridgewater Associates, Inc., as agent for TfL Pension Fund; Railway Pension Trustee Company Limited; and Railways Pension Trustee Company Limited were inadvertently listed in the Initial Order as Non-Objecting Parties but properly belong on this list instead. They therefore shall be deemed removed from the Non-Objecting Party list and treated as Redacting Parties under this Order.

Drawbridge Global Macro Master Fund Ltd
Drawbridge Long Dated Value Fund (B) LP
Drawbridge Long Dated Value Fund LP
Employee Benefit Retirement Plans of Computer Sciences Corporation
EXCO Operating Company, LP
FCI Holdings I Ltd
FCOF Securities Ltd
First Choice Power, L.P.
Ford Motor Company Defined Benefit Master Trust
Fortress Investment Fund III (Coinvestment Fund A) L.P.
Fortress Investment Fund III (Coinvestment Fund B) L.P.
Fortress Investment Fund III (Coinvestment Fund C) L.P.
Fortress Investment Fund III (Coinvestment Fund D) L.P.
Fortress Investment Fund V (Coinvestment Fund A) L.P.
Fortress Investment Fund V (Fund A) L.P.
Fortress Mortgage Opportunities Master Fund Series 2 L.P.
Fortress Value Recovery Fund I Ltd (f/k/a/ DB Zwirn Special Opportunities Fund, LTD)
Frank Russell Multi-Strategy Global Bond Fund
Frank Russell US Bond Fund
Government of Singapore Investment Corporation Pte Ltd.
GPF (Thailand) Investment Fund
Harbor Capital Group Trust for Defined Benefit Plans
Harvard Management Company, Inc.
Hayman Capital Master Fund, L.P.
HBK Master Fund L.P.
HCM/Z Special Opportunities LLC
High Income Portfolio of Manager Account Series
Highland CDO Opportunity Master Fund, L.P.
Highland Credit Offshore Partners, LP
Highland Credit Opportunities CDO, LP
Highland Credit Strategies Fund

Highland Credit Strategies Master Fund, LP
HSBC Bank plc
HSBC Bank USA
HSBC France, National Association
Hydro One Pension Plan
International Bank for Reconstruction and Development
International Bank for Reconstruction and Development as trustee of the Retired Staff Benefits Plan and Trust
International Bank for Reconstruction and Development as trustee of the Staff Retirement Plan and Trust
International Bank for Reconstruction and Development for the Post-Employment Benefits Plan
J Sainsbury Common Investment Fund
J Sainsbury Common Investment Fund Limited
JR Moore, LP
Kaiser Foundation Hospitals Inc
KfW (a.k.a. Kreditanstalt fur Wiederaufbau)
King Street Capital Management, L.P.
Landesbank Baden-Wurttemberg (LBBW)
LDVF 1 FIP SARL
LDVF1 Main FIP SARL
Lehigh University
LGT Multi Manager Emerging Market Debt
LM Moore, LP
Lucent Technologies Inc. Master Pension Trust
MacKay Shields Strategy Partners LP
Macy's Inc. Defined Benefit Plans Master Trust
Mass Mutual Life Insurance Company
Massachusetts Mutual Life Insurance Company
Massachusetts Mutual Life Insurance Company on behalf of its FPD Alpha Backed Notes Separate Account
Massachusetts Mutual Life Insurance Company on behalf of its IBM Index Guaranteed

Separate Account

MassMutual Asia Limited

MF Moore LP (formerly Moore Global Fixed Income Fund (Master) LP)

MIP CoreAlpha Bond Master Portfolio

Mitsubishi UFJ Securities International plc

Mizrahi Tefahot Bank, Ltd. (f/k/a United Mizrahi Bank, Ltd. And United Mizrahi-Tefahot Bank, Ltd.)

Molson Coors Master Retirement Trust

Moore Capital Advisors, LLC

Moore Emerging Markets Funds (Master) LP

Moore Global Investments, Ltd.

Moore Macro Fund, LP

Moore Macro Markets Fund (Master), LP

MSMM Funds PLC Global Bond (Euro Hedged) Fund

MSMM Funds PLC Global Bond Fund

National Australia Bank Limited

National Railroad Retirement Investment Trust

Nestle in the USA Savings Trust

Nestle USA, Inc.

New York Life Insurance and Annuity Corporation

New York Life Insurance and Annuity Corporation Private Placement Variable Universal Life Separate Account 70

New York Life Insurance Company

Nochu Russell Multi-Strategy Global Bond Fund

Oak Hill Credit Alpha Fund (Offshore) Ltd.

Oak Hill Credit Alpha Fund, L.P.

Oak Hill Credit Opportunities Master Fund

Oak Hill Securities Fund II, L.P.

Oak Hill Securities Fund, LP

Oak Hill Strategic Partners, L.P.

Occidental Energy Marketing Inc.

Occidental Power Services, Inc.
Och-Ziff Capital Structure Arbitrage Master Fund, Ltd.
Ohio SERS Core Full
Oregon Public Employees Retirement System
OZ Asia Master Fund, Ltd.
OZ Europe Master Fund, Ltd.
OZ Global Special Investments Master Fund, LP
OZ Master Fund, Ltd.
Pickens, T. Boone
Portigon AG (formerly West LB AG)
PPG Industries, Inc. Pension Plan Trust
PPL Services Corporation
President and Fellows of Harvard College
Principal Life Insurance Company
Q-BLK Alpha Transport Trust - Global Bond Fund
Q-BLK Alpha Transport Trust - US Bond (Pension) Fund
Quantitative Enhanced Decisions Master Fund LP
Railway Pension Trustee Company Limited
Railways Pension Trustee Company Limited
Reid Street Retirement Global Bond Fund
Reliant Energy Power Supply, LLC
Reliant Energy Services, Inc. n/k/a RRI Energy Services, Inc.
Retirement Plan for Employees of Aetna Services, Inc.
Retirement Plan of Circuit City Stores, Inc.
Reynolds America Inc. Defined Benefit Master Trust
RGF Russell Global Equity Fund
RIC Emerging Markets
RIC II plc The Global Bond (Euro Hedged) Fund
RIC III plc The Active Currency Fund
RIC IV plc The Alpha Fund
RIC plc The Global Bond Fund

RIC plc the U.S. Bond Fund
RIC Russell Short Duration Bond Fund
RIC Russell Strategic Bond Fund
RIC-OMIGSA Global Bond Fund
RIC-OMIGSA Global Money Market Fund
RIF Core Bond Fund
RIFL LLC Russell International Equity Fund
RIML Russell International Bond Fund - \$A Hedged
Rogge Global Partners PLC
Russell Global Equity
Russell Investments
RUT The International Bond Fund
Sagamore CLO Ltd. c/o Invesco Senior Secured Management, Inc.
San Diego County Employee Retirement Systems
Sankaty Beacon Investment Partners, L.P.
Sankaty Credit Opportunities Grantor Trust
Sankaty Credit Opportunities II, L.P.
Sankaty Credit Opportunities III, L.P.
Sankaty Special Situations I Grantor Trust
Saratoga CLO I Ltd. c/o Invesco Senior Secured Management, Inc.
Saudi Arabian Monetary Agency
Schering-Plough Retirement Plan
Schroder & Co. Limited
Schroder Alternative Solutions
Schroder International Selection Fund Absolute Return Bond
Schroder International Selection Fund Global High Yield
Schroder International Selection Fund Strategic Bond
Schroder International Selection Fund Strategic Credit
Schroder Investment Company Limited
Schroder Investment Management Limited
Schroder Strategic Bond Fund

Sentara Employees' Pension Plan

Sentara Healthcare

Shropshire County Pension Fund

Singapore Press Holdings

SJL Moore Ltd.

Stichting Pensionfonds Apothekers

Stichting Pensionfonds ENCI

Sutter Health - Eden Account

Tan Lye Thiam

Target Corporation Master Trust (TGT-I)

Target Corporation Master Trust (TGT-L)

TfL Pension Fund, by Bridgewater Associates, Inc., as agent for TfL Pension Fund

The 32 Capital Master Fund SPC Ltd., for and on behalf of its segregated portfolio, Global Market Neutral Segregated Portfolio

The 3D Capital Fund Ltd.

The 3D Capital Yen Fund

The 3D Global Opportunities (U.S. Institutional) Fund Ltd.

The Bank of Tokyo-Mitsubishi UFJ, Ltd.

The Boeing Company Employee Retirement Plan Master Trust

The Galaxite Master Fund

The Hong Kong and Shanghai Banking Corporation Limited

The Obsidian Master Fund

The PNC Financial Services Group, Inc. Pension Plan

Tobacco Settlement Financing Corporation for the State of New York

Trade Process Corporation

Trafalgar House

Trustees of Michigan Catholic Conference Master Pension Trust

Trustees of the Michigan Catholic Conference

Trustees of the Nortel Networks Retirement Income Plan

Tudor BVI Global Portfolio L.P.

Tudor Capital Europe LLP (as manager of Tudor Global Emerging Markets Portfolio L.P.)

Tudor Family Fund II LLC

Tudor Futures Fund

Tudor Princeton LLC

Tudor Proprietary Trading, L.L.C.

UMWA 1974 Pension Trust Employees' Pension Trust

United Technologies Corporation

UPS Pension Plan Trust

UPS Retirement Plan (Qualified Plan Master Trust)

Vanguard 30-40 Year Duration Euro Index Fund (a sub-fund of Vanguard Investment Series plc.)

Vanguard Balanced Index Fund, a series of Vanguard Valley Forge Funds

Vanguard Fiduciary Trust Company as Trustee of the BASF Corp. Employee Savings Plan

Vanguard Fiduciary Trust Company Asset-Backed Securities Trust

Vanguard Fiduciary Trust Company Corporate Bond Trust

Vanguard Fiduciary Trust Company Intermediate-Term Bond Trust

Vanguard Fiduciary Trust Company Short-Term Bond Trust

Vanguard Institutional Total Bond Market Index Fund, a series of Vanguard Institutional Index Funds

Vanguard Intermediate-Term Investment-Grade Fund, a series of Vanguard Fixed Income Securities Funds,

Vanguard Short-Term Investment-Grade Fund, a series of Vanguard Fixed Income Securities Funds

Vanguard Short-Term Investment-Grade Portfolio, a series of Vanguard Variable Insurance Funds

Vanguard Total Bond Market Index Portfolio, a series of Vanguard Variable Insurance Funds

Vanguard US Futures Fund, a sub-fund of Vanguard Investment Series plc

Woo Hay Tong Investments Ltd.

Wyoming Retirement System

Xerox Pensions Limited

Xerox Pensions Ltd. (for Xerox Pension Scheme)